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INFORMATION DISCLOSURE STATEMENT BY APPLICANT

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Sheet 1 of 1

Complete if Known	
Application Number	09/815,589
Filing Date	March 23, 2001
First Named Inventor	Gary L. Gastineau et al.
Art Unit	3691
Examiner Name	Hani M. Kazimi
Attorney Docket Number	00322.0007.CNUS01

U. S. PATENT DOCUMENTS

Examiner Initials*	Cite No.[1]	Document Number Number-Kind Code[2] *(if known)*	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear
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FOREIGN PATENT DOCUMENTS

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NON PATENT LITERATURE DOCUMENTS

Examiner Initials*	Cite No.[1]	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T[2]
		"Hedge Fund Returns: You Can Make Them Yourself!" Kat, H.M., Palaro, H.P., Fall 2005	
		"Hedge Fund Benchmarks, A Risk-Based Approach," Fung, W, Hsieh D. A., Financial Analysts Journal: Sep/ Oct 2004; 60, 5; ProQuest Central, p. 65	
		"Understanding Mutual Fund and Hedge Fund Styles Using Return Based Style Analysis," Dor, A. B., Jagannathan, R., Nat'l Bureau of Economic Research, August 2002	
		"Asset Allocation: Measurement Style and Performance Measurement," Sharpe, W. F., Journal of Portfolio Management, Winter 1992, pp. 7-19	
		"Scenario Optimization," Dembo, R. S., Annals of Operations Research, 30 (1991), pp. 63-80	
		"New Exchange Funds: Not Just Spiders and WEBS," Tergesen, A., Business Week, Nov. 15, 1999	
		"INVESTING; AMEX Considers Mutual Fund Trading," Robinson, S., NYT, September 19, 1999	
		"Tracking Models and the Optimal Regret Distribution in Asset Allocation," Dembo, R. S., King, A. J., Applied Stochastic Models and Data Analysis, Vol. 8, 151-157, 1992	
		"Testing Asset Pricing Models with Changing Expectations and an Unobservable Market Portfolio," Gibbons, M. R., Ferson, W., Journal of Financial Economics, 14 (1985), pp. 217-	

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